

Irish Stock Exchange Weekly Bond Index Report

Friday 11 October, 2013



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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 11-Oct-2013	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 4-Oct-2013	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	108.23	0.22%	0.90%	0.90%	4.01%	8.23%	4.89	4.74	3.27
All Bond Index (Return)	165.94	0.29%	1.01%	1.01%	7.47%	65.94%	4.89	4.74	3.27
Under 3 Bond Index (Clean)	99.63	0.02%	0.13%	0.13%	-1.34%	-0.37%	1.51	1.49	1.24
Under 3 Bond Index (Return)	143.39	0.09%	0.25%	0.25%	1.88%	43.39%	1.51	1.49	1.24
Under 5 Bond Index (Clean)	107.23	0.04%	0.25%	0.25%	0.10%	7.23%	2.02	1.99	1.74
Under 5 Bond Index (Return)	155.38	0.12%	0.37%	0.37%	3.45%	55.38%	2.02	1.99	1.74
Under 10 Bond Index (Clean)	108.13	0.17%	0.79%	0.79%	3.32%	8.13%	4.29	4.17	2.99
Under 10 Bond Index (Return)	161.67	0.24%	0.90%	0.90%	6.72%	61.67%	4.29	4.17	2.99
5 Plus Bond Index (Clean)	110.39	0.29%	1.19%	1.19%	6.10%	10.39%	6.13	5.93	3.48
5 Plus Bond Index (Return)	174.72	0.37%	1.29%	1.29%	9.63%	74.72%	6.13	5.93	3.48
10 Plus Bond Index (Clean)	112.01	0.52%	1.61%	1.61%	8.66%	12.01%	8.72	8.37	4.13
10 Plus Bond Index (Return)	184.11	0.60%	1.71%	1.71%	12.45%	84.11%	8.72	8.37	4.13

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	100.99	2.95	269	103.94	0.00	6,849	6,916	7118
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	105.27	2.90	235	108.16	0.00	3,630	3,821	3926
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	114.47	1.22	53	115.69	0.00	7	8	9
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	107.67	2.22	176	109.88	0.00	10,168	10,948	11173
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	111.86	5.40	358	117.26	0.00	6,391	7,150	7494
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.53	4.41	358	112.94	0.00	9,268	10,058	10467
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.56	1.39	115	108.95	0.00	7,722	8,305	8412
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.73	5.79	358	120.52	0.00	6,787	7,786	8179
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.56	2.17	176	108.73	0.00	11,809	12,583	12839
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	109.43	4.90	358	114.33	0.00	9,052	9,906	10350
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	101.58	2.19	205	103.77	0.00	5,018	5,099	5209
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	111.32	3.14	212	114.45	0.00	11,761	13,090	13459

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	7.20%	31.90%	24.00%	8.40%			7.20%	32.00%	24.00%	8.40%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.00%	17.60%	13.20%	4.60%			4.00%	17.70%	13.20%	4.60%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%			0.00%	0.00%	0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	Yes	Yes	Yes	No	No	11.40%	50.50%	38.00%	13.30%			11.30%	50.30%	37.60%	13.10%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	Yes	Yes	No	No	7.50%		24.80%	8.70%			7.60%		25.20%	8.80%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.10%		10.60%			12.30%	15.20%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.70%			10.10%	12.40%		8.50%			9.90%	12.20%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.70%		8.30%			9.60%	11.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.20%			15.20%	18.80%		13.00%			15.10%	18.60%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.40%			12.00%	14.80%		10.50%			12.20%	15.00%	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.30%			6.20%	7.60%		5.30%			6.10%	7.60%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.70%				19.60%	100.00%	13.60%				19.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Oct-2013	Week to Date 4-Oct-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	100.99	-0.07%	-0.13%	-0.13%	-1.49%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	105.27	0.01%	0.05%	0.05%	-0.74%	0.55	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	114.47	0.00%	1.17%	1.17%	1.03%	0.34	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	107.67	0.07%	0.33%	0.33%	1.06%	1.46	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.86	0.13%	0.59%	0.59%	2.11%	2.36	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.53	0.19%	0.79%	0.79%	3.88%	2.66	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.56	0.45%	1.23%	1.23%	6.30%	2.93	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.73	0.21%	0.97%	0.97%	4.54%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	106.56	0.12%	1.15%	1.15%	5.72%	3.36	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	109.43	0.20%	1.08%	1.08%	5.58%	3.46	5.86	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	101.58	0.34%	1.49%	1.49%		3.70	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	111.32	0.52%	1.61%	1.61%	8.70%	4.13	8.72	8.37

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Oct-2013	Week to Date 4-Oct-2013	MTD	QTD	YTD			
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.94	0.00%	-0.01%	-0.01%	-2.28%	0.04	0.25	0.25
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	108.16	0.09%	0.18%	0.18%	-1.82%	0.55	1.30	1.29
IE0004680173	0468017	8.25 Treas Bnd 2015	115.69	0.14%	1.38%	1.38%	-0.55%	0.34	1.77	1.76
IE0006857530	0685753	4.6 Treas Bnd 2016	109.88	0.15%	0.45%	0.45%	0.10%	1.46	2.38	2.35
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	117.26	0.21%	0.71%	0.71%	5.95%	2.36	3.55	3.47
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	112.94	0.26%	0.88%	0.88%	7.17%	2.66	4.43	4.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.95	0.53%	1.34%	1.34%	5.21%	2.93	5.10	4.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	120.52	0.29%	1.07%	1.07%	8.62%	3.17	5.03	4.88
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	0.20%	1.25%	1.25%	4.58%	3.36	5.70	5.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.33	0.28%	1.17%	1.17%	9.24%	3.46	5.86	5.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	103.77	0.40%	1.57%	1.57%		3.70	7.91	7.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	114.45	0.60%	1.71%	1.71%	7.23%	4.13	8.72	8.37